

# Minimizing movements along a sequence of functionals and curves of maximal slope

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## Abstract

We prove that a general condition introduced by Colombo and Gobbino to study limits of curves of maximal slope allows also to characterize minimizing movements along a sequence of functionals as curves of maximal slope of a limit functional.

## 1 Introduction

Following a vast earlier literature, the notion of minimizing movement has been introduced by De Giorgi to give a general framework for Euler schemes in order to define a gradient-flow type motion also for a non-differentiable energy  $\phi$ . It consists in introducing a time scale  $\tau$ , define a time-discrete motion by a iterative minimization procedure in which the distance from the previous step is penalized in a way depending on  $\tau$ , and then obtain a time-continuous limit as  $\tau \rightarrow 0$ . This notion is at the base of modern definitions of variational motion and has been successfully used to construct a theory of gradient flows in metric spaces by Ambrosio, Gigli and Savaré [3]. In particular, under suitable assumptions it can be shown that a minimizing movement is a curve of maximal slope for  $\phi$ .

When a sequence of energies  $\phi_\varepsilon$  parameterized by a (small positive) parameter  $\varepsilon$  has to be taken into account, in order to define an effective motion one may examine the minimizing movements of  $\phi_\varepsilon$  and take their limit as  $\varepsilon \rightarrow 0$ , or, depending on the problem at hand, instead compute the minimizing movement of the  $(\Gamma^-)$ -limit  $\phi$  of  $\phi_\varepsilon$ . In general

these two motions are different. This is due to the trivial fact that the energy landscape of  $\phi$  may not carry enough information to describe the energy landscapes of  $\phi_\varepsilon$ , since local minimizers may appear or disappear in the limit process, as easy examples show [4].

A general approach is to proceed in the minimizing-movement scheme letting the parameter  $\varepsilon$  and the time scale  $\tau$  tend to 0 together. This gives a notion of *minimizing movement along  $\phi_\varepsilon$  at a given scale  $\tau$* . In this way we can detect fine phenomena due to the presence of local minima. The limit of the minimizing movements and the minimizing movement of the limit are recovered as extreme cases. A first example of this approach has been given in [6] for spin energies converging to a crystalline perimeter, in which case the extreme behaviours are complete pinning and flat flow [1]. For a general choice of the parameters the limit motion is neither of the two but depends on the ratio between  $\varepsilon$  and  $\tau$  and is a degenerate motion by crystalline curvature with pinning only of large sets. More examples can be found in [4]. Note that in general the functions that we obtain as minimizing movements along a sequence cannot be easily rewritten as minimizing movements of a single functional.

In another direction, conditions have been exhibited that ensure that the limit of gradient flows for a family  $\phi_\varepsilon$ , or of curves of maximal slope, be the gradient flow, or a curve of maximal slope, for their  $\Gamma$ -limit  $\phi$  (see [8] and [7]). This suggests that under such conditions all minimizing movements along  $\phi_\varepsilon$ , at whatever scale, may converge to minimizing movements of  $\phi$ . In this paper we prove a result in that direction, showing that if a lower-semicontinuity inequality holds for the descending slope of  $\phi_\varepsilon$  then any minimizing movement is a curve of maximal slope for  $\phi$  (Theorem 4). This property holds in particular in the case of convex energies (see [7], and also [2] and [4]). Note that the limit curve of maximal slope may still depend on the way  $\varepsilon$  and  $\tau$  tend to 0, and that in the extreme case of  $\varepsilon$  tending to 0 fast enough with respect to  $\tau$  it is also a minimizing movement for the limit (Theorem 8(b)). In the case that all curves of maximal slope are minimizing movements for  $\phi$ , this is a kind of ‘commutativity result’ between minimizing movements and  $\Gamma$ -convergence. This again holds if  $\phi$  is convex, which is automatic if also  $\phi_\varepsilon$  are convex. Nevertheless, in some cases it has been possible to directly prove that minimizing movements along a sequence are minimizing movements for the limit, also for some non-convex energies as scaled Lennard-Jones ones [5].

The result presented in this note is suggested by the analog result for curves of maximal slope in [7], it makes the analysis in [4] more precise, and we think it will be a useful reference for future applications. Its proof follows modifying the arguments of [3], which show that the minimizing movements for a single functional are curves of maximal slope, and is briefly presented in Section 3.

## 2 The limit result

In what follows  $(X, d)$  is a complete metric space.

**Definition 1** (Minimizing movements along  $\phi_\varepsilon$  at scale  $\tau_\varepsilon$ ). *For all  $\varepsilon > 0$  let  $\phi_\varepsilon: X \rightarrow (-\infty, +\infty]$ , and let  $u_\varepsilon^0 \in X$ . Suppose that there exists some  $\tau^* > 0$  such that for every  $\varepsilon > 0$  and  $\tau \in (0, \tau^*)$ , there exists a sequence  $\{u_{\varepsilon, \tau}^i\}$  which satisfies  $u_{\varepsilon, \tau}^0 = u_\varepsilon^0$  and  $u_{\varepsilon, \tau}^{i+1}$  is a solution of the minimum problem*

$$\min \left\{ \phi_\varepsilon(v) + \frac{1}{2\tau} d^2(v, u_{\varepsilon, \tau}^i) : v \in X \right\}. \quad (1)$$

*Let  $\tau = \tau_\varepsilon$  be a family of positive numbers such that  $\lim_{\varepsilon \rightarrow 0} \tau_\varepsilon = 0$  and define the piecewise-constant functions  $\bar{u}_\varepsilon = \bar{u}_{\varepsilon, \tau_\varepsilon}: [0, +\infty) \rightarrow X$  as  $\bar{u}_\varepsilon(t) = u_{\varepsilon, \tau}^{i+1}$  for  $t \in (i\tau, (i+1)\tau]$ . A*

minimizing movement along  $\phi_\varepsilon$  at scale  $\tau_\varepsilon$  with initial data  $u_\varepsilon^0$  is any pointwise limit of a subsequence of the family  $\overline{u}_\varepsilon$ .

From now on, we will make the following hypotheses, which ensure the existence of minimizing movements along the sequence  $\phi_\varepsilon$  at any given scale  $\tau_\varepsilon$  [4]: ( $u^* \in X$  is an arbitrary given point)

- (i) for all  $\varepsilon > 0$   $\phi_\varepsilon$  is lower semicontinuous;
- (ii) there exist  $C^* > 0$  and  $\tau^* > 0$  such that  $\inf\{\phi_\varepsilon(v) + \frac{1}{2\tau^*}d(v, u^*) : v \in X\} \geq C^* > -\infty$  for all  $\varepsilon > 0$ ;
- (iii) for all  $C > 0$  there exists a compact set  $K$  such that  $\{u : d^2(u, u^*) \leq C, |\phi_\varepsilon(u)| \leq C\} \subset K$  for all  $\varepsilon > 0$ .

**Remark 2.** (a) Alternatively, in the definition above we can suppose  $\tau \rightarrow 0$  and choose  $\varepsilon = \varepsilon_\tau \rightarrow 0$ . In this way we define *minimizing movements along  $\phi_{\varepsilon_\tau}$  at scale  $\tau$* ;

(b) If  $\phi_\varepsilon = \phi$  for all  $\varepsilon$ , then a minimizing movement along  $\phi_\varepsilon$  at any scale is a (generalized) *minimizing movement for  $\phi$*  as defined in [3].

For  $\phi : X \rightarrow (-\infty, +\infty]$  we define the (*descending*) *slope* of  $\phi$  as

$$|\partial\phi|(x) = \begin{cases} \limsup_{y \rightarrow x} \frac{(\phi(x) - \phi(y))^+}{d(x, y)} & \text{if } \phi(x) < +\infty \text{ and } x \text{ is not isolated} \\ 0 & \text{if } \phi(x) < +\infty \text{ and } x \text{ is isolated} \\ +\infty & \text{if } \phi(x) = +\infty. \end{cases} \quad (2)$$

We say that  $v : [0, T] \rightarrow X$  belongs to  $AC^2([0, T]; X)$  if there exists  $A \in L^2(0, T)$  such that

$$d(v(s), v(t)) \leq \int_s^t A(r) dr \quad \text{for any } 0 \leq s \leq t \leq T. \quad (3)$$

The smallest such  $A$  is the *metric derivative* of  $v$  and it is denoted by  $|v'|$ .

**Definition 3** (Curve of maximal slope). A curve of maximal slope for  $\phi : X \rightarrow (-\infty, +\infty]$  in  $[0, T]$  is  $u \in AC^2([0, T]; X)$  such that there exist a non-increasing function  $\varphi : [0, T] \rightarrow \mathbb{R}$  such that

$$\varphi(s) - \varphi(t) \geq \frac{1}{2} \int_s^t |u'|^2(r) dr + \frac{1}{2} \int_s^t |\partial\phi|^2(u(r)) dr \quad \text{for any } 0 \leq s \leq t \leq T \quad (4)$$

and a Lebesgue-negligible set  $E$  such that  $\phi(u(t)) = \varphi(t)$  in  $[0, T] \setminus E$ .

**Theorem 4** (Minimizing movements and curves of maximal slope). Let  $\phi_\varepsilon, \phi : X \rightarrow (-\infty, +\infty]$  satisfy (i)-(iii) and the following condition:

(H) for all subsequences  $\phi_{\varepsilon_n}$  and  $v_n \rightarrow v$  with  $\sup_n \{|\phi_{\varepsilon_n}(v_n)| + |\partial\phi_{\varepsilon_n}|(v_n)\} < +\infty$ , we have

$$\lim_{n \rightarrow +\infty} \phi_{\varepsilon_n}(v_n) = \phi(v) \quad \text{and} \quad \liminf_{n \rightarrow +\infty} |\partial\phi_{\varepsilon_n}|(v_n) \geq |\partial\phi|(v). \quad (5)$$

Let  $u_{\varepsilon, \tau}^0$  be such that there exist  $S', S$  for which  $d^2(u_{\varepsilon, \tau}^0, u^*) \leq S' < +\infty$  and  $|\phi_\varepsilon(u_{\varepsilon, \tau}^0)| \leq S < +\infty$ . Then for all  $\tau_\varepsilon$  any minimizing movement along  $\phi_\varepsilon$  at scale  $\tau_\varepsilon$  with initial data  $u_{\varepsilon, \tau_\varepsilon}^0$  is a curve of maximal slope for  $\phi$ .

**Remark 5.** (a) Note that we do not suppose that  $\phi_\varepsilon$   $\Gamma$ -converge to  $\phi$ . This is usually deduced at points with finite slope for  $\phi$ ;

(b) The results can be proved under the more general assumption that hypotheses (i) and (iii) hold with respect to a weaker topology compatible with the distance  $d$  (see [3, Sect. 2.1]);

(c) If the initial slopes satisfy the additional bounds  $|\partial\phi_\varepsilon|(u_{\varepsilon, \tau}^0) \leq S < +\infty$ , then any limit curve  $u$  as in the statement of Theorem 4 satisfies  $\phi(u(t)) \leq \phi(u(0))$  for almost all  $0 \leq t \leq T$ .

**Corollary 6** (Curves of maximal slope and  $\Gamma$ -convergence). *Let  $\phi_\varepsilon$  satisfy (i)-(iii) and*

$$\phi_\varepsilon(y) \geq \phi_\varepsilon(x) - d(x, y)|\partial\phi_\varepsilon|(x) \quad \text{for any } y \in X \quad (6)$$

*for any  $x$  such that  $\phi_\varepsilon(x)$  and  $|\partial\phi_\varepsilon|(x)$  are finite (Slope Cone Property [7]). Let  $\phi_\varepsilon$   $\Gamma$ -converge to  $\phi_0$  with respect to  $d$ . Then the claim of Theorem 4 holds with  $\phi = \phi_0$ .*

The proof of the corollary follows from [7, Proposition 3.4]. Note that Corollary 6 holds even if assumption (6) is weakened by subtracting in the right-hand side a lower-order term with respect to  $d(x, y)$ , as described in [7, Remark 3.5].

**Remark 7** (Convex energies). If  $\phi_\varepsilon$  are convex, then they satisfy condition (6).

We note that in general the claim of Theorem 4 does not hold under the only hypothesis of  $\Gamma$ -convergence of  $\phi_\varepsilon$ . More precisely, the following theorem gives a connection between minimizing movements along a sequence and the (generalized) minimizing movements of the limits.

**Theorem 8** ( $\Gamma$ -convergence and minimizing movements). *Let  $\phi_\varepsilon$  satisfy (i)-(iii). Then*

(a) *there exists  $\bar{\tau} = \bar{\tau}_\varepsilon$  such that if  $\tau_\varepsilon \leq \bar{\tau}_\varepsilon$  then each minimizing movement along  $\phi_\varepsilon$  at scale  $\tau_\varepsilon$  is (up to subsequences) the limit as  $\varepsilon \rightarrow 0$  of the (generalized) minimizing movements for  $\phi_\varepsilon$ ;*

(b) *if  $\phi_\varepsilon$   $\Gamma$ -converge to  $\phi$  with respect to  $d$ , then there exists  $\bar{\varepsilon} = \bar{\varepsilon}_\tau$  such that if  $\varepsilon_\tau \leq \bar{\varepsilon}_\tau$  then each minimizing movement along  $\phi_{\varepsilon_\tau}$  at scale  $\tau$  is (up to subsequences) a (generalized) minimizing movement for  $\phi$ .*

In [4, Theorem 8.1] it is proved the existence of families  $\bar{\tau}_\varepsilon$  and  $\bar{\varepsilon}_\tau$  such that the conclusions of (a) and (b) hold for minimizing movement along  $\phi_\varepsilon$  exactly at scale  $\bar{\tau}_\varepsilon$  and for minimizing movement exactly along  $\phi_{\bar{\varepsilon}_\tau}$  at scale  $\tau$  respectively. Theorem 8 follows by noticing that the arguments of that proof imply that we may define  $\bar{\tau}_\varepsilon$  and  $\bar{\varepsilon}_\tau$  such that this hold for  $\tau_\varepsilon \leq \bar{\tau}_\varepsilon$  and  $\varepsilon_\tau \leq \bar{\varepsilon}_\tau$ , respectively.

In case (b), note that if the limit  $\phi$  satisfies some additional differentiability hypotheses (see [3, Theorems 2.3.1 and 2.3.3]) then each minimizing movement is a curve of maximal slope for the limit  $\phi$ .

### 3 Proof of Theorem 4

In order to prove a priori uniform estimates we introduce some definitions in analogy to those in [3, Section 3.2]. For any  $\varepsilon > 0$  and  $\delta \in (0, \tau^*)$ , given  $u \in X$  we denote by  $J_{\varepsilon, \delta}(u)$  the set of  $v$  minimizing  $\phi_\varepsilon(\cdot) + \frac{1}{2\delta}d^2(\cdot, u)$ . Then  $\tilde{u}_{\varepsilon, \tau}: [0, +\infty) \rightarrow X$  is any interpolation of the values of  $\bar{u}_{\varepsilon, \tau}$  in  $\tau\mathbb{N}$  satisfying  $\tilde{u}_{\varepsilon, \tau}(t) \in J_{\varepsilon, t-i\tau}(u_{\varepsilon, \tau}^i)$  for  $t \in (i\tau, (i+1)\tau]$ , and

$$G_{\varepsilon, \tau}(t) = \frac{\sup\{d(v, u_{\varepsilon, \tau}^i) : v \in J_{\varepsilon, t-i\tau}(u_{\varepsilon, \tau}^i)\}}{t - i\tau} \quad \text{for } t \in (i\tau, (i+1)\tau]. \quad (7)$$

Note that for  $t > 0$

$$G_{\varepsilon, \tau}(t) \geq |\partial\phi_\varepsilon|(\tilde{u}_{\varepsilon, \tau}(t)). \quad (8)$$

Furthermore,  $|u'_{\varepsilon, \tau}|$  denotes the piecewise-constant function defined by

$$|u'_{\varepsilon, \tau}|(t) = \tau^{-1}d(u_{\varepsilon, \tau}^{i+1}, u_{\varepsilon, \tau}^i) \text{ for } t \in (i\tau, (i+1)\tau).$$

The following lemma is the analog of [3, Lemma 3.2.2] for a sequence  $\phi_\varepsilon$ .

**Lemma 9** (A priori uniform estimates). *Let  $\varepsilon, \tau > 0$  and  $\tau < \tau^*$ . Let  $\phi_\varepsilon$  satisfy (i)–(iii), and  $u_{\varepsilon,\tau}^0$  be such that there exist  $S', S$  for which  $d^2(u_{\varepsilon,\tau}^0, u^*) \leq S' < +\infty$  and  $|\phi_\varepsilon(u_{\varepsilon,\tau}^0)| \leq S < +\infty$ . Let  $\{u_{\varepsilon,\tau}^i\}_i$  be defined as in Definition 1 with initial data  $u_{\varepsilon,\tau}^0$ . Then for any  $i, j \in \mathbb{N}$  with  $i < j$*

$$\phi_\varepsilon(u_{\varepsilon,\tau}^i) - \phi_\varepsilon(u_{\varepsilon,\tau}^j) = \frac{1}{2} \int_{i\tau}^{j\tau} |u'_{\varepsilon,\tau}|^2 dt + \frac{1}{2} \int_{i\tau}^{j\tau} |G_{\varepsilon,\tau}|^2 dt. \quad (9)$$

Moreover, fixed  $T > 0$ , there exists a constant  $C$  depending only on  $T, S, S', \tau^*, u^*$  such that, for  $\tau < \tau^*/8$ , for any  $N$  with  $N\tau \leq T$

$$d^2(u_{\varepsilon,\tau}^N, u^*) \leq C, \quad |\phi_\varepsilon(u_{\varepsilon,\tau}^N)| \leq C \quad (10)$$

$$d^2(\tilde{u}_{\varepsilon,\tau}(t), \bar{u}_{\varepsilon,\tau}(t)) \leq C\tau \quad \text{in } [0, T] \quad (11)$$

$$\int_0^{N\tau} |u'_{\varepsilon,\tau}|^2(r) dr \leq \phi_\varepsilon(u_\varepsilon^0) - \phi_\varepsilon(u_{\varepsilon,\tau}^N) \leq C \quad (12)$$

$$\int_0^{N\tau} |G_{\varepsilon,\tau}|^2(r) dr \leq \phi_\varepsilon(u_\varepsilon^0) - \phi_\varepsilon(u_{\varepsilon,\tau}^N) \leq C. \quad (13)$$

The proof follows that of [3, Lemma 3.2.2], where a single  $\phi$  is considered. The uniform bounds are ensured by the condition (ii) for the sequence  $\phi_\varepsilon$  and by the uniform bounds on the initial data, which allow to prove that for any  $i$

$$d^2(u_{\varepsilon,\tau}^i, u^*) \leq 2S' + 2\tau^*S - 2\tau^*C^* + \frac{4}{\tau^*} \sum_{j=1}^i \tau d^2(u_{\varepsilon,\tau}^j, u^*). \quad (14)$$

An application of the Gronwall Lemma to this inequality gives the required uniform bounds (see [3, pp. 67–68]).

With the aid of this lemma we can prove Theorem 4 by showing that, up to subsequences,  $v_n = \tilde{u}_{\varepsilon_n, \tau_{\varepsilon_n}}(t)$  satisfies the hypotheses of condition (H) for almost all  $t$ . Estimate (12) implies the weak convergence in  $L^2_{\text{loc}}[0, +\infty)$  of a subsequence  $|u'_{\varepsilon_n, \tau_n}| \rightharpoonup A$ . Since each  $\phi_{\varepsilon_n}(\tilde{u}_{\varepsilon_n, \tau_n}(\cdot))$  is not increasing (see [3, Lemma 3.1.2]), we may apply Helly's Lemma (e.g. [3, Lemma 3.3.3]) obtaining (up to a further subsequence)

$$\varphi(t) = \lim_{n \rightarrow +\infty} \phi_{\varepsilon_n}(\tilde{u}_{\varepsilon_n, \tau_n}(t)) \quad \text{for any } t \in [0, T]; \quad (15)$$

in particular, the family  $|\phi_{\varepsilon_n}(\tilde{u}_{\varepsilon_n, \tau_n}(t))|$  is equibounded for any  $t \in [0, T]$ . From (8), estimate (13) and Fatou's Lemma

$$\int_0^T \left( \liminf_{n \rightarrow +\infty} |\partial \phi_{\varepsilon_n}|(\tilde{u}_{\varepsilon_n, \tau_n}(t)) \right) dt \leq \liminf_{n \rightarrow +\infty} \int_0^T |\partial \phi_{\varepsilon_n}|^2(\tilde{u}_{\varepsilon_n, \tau_n}(t)) dt < +\infty,$$

we get that there exists a Lebesgue-negligible set  $E$  such that

$$\liminf_{n \rightarrow +\infty} |\partial \phi_{\varepsilon_n}|(\tilde{u}_{\varepsilon_n, \tau_n}(t)) < +\infty \quad \forall t \in [0, T] \setminus E. \quad (16)$$

The estimates in (10) and the compactness hypothesis (iii) imply that the family  $\bar{u}_{\varepsilon_n, \tau_n}$  is contained in a compact subset of  $X$ . We set  $s(n) = i_n \tau_n$  with  $s(n) \leq s$  and  $s(n) \rightarrow s$ , and  $t(n) = j_n \tau_n$  with  $t(n) \geq t$  and  $t(n) \rightarrow t$ . By the definition of  $|u'_{\varepsilon_n, \tau_n}|$  and by weak convergence we get

$$\limsup_{n \rightarrow +\infty} d(\bar{u}_{\varepsilon_n, \tau_n}(s), \bar{u}_{\varepsilon_n, \tau_n}(t)) \leq \limsup_{n \rightarrow +\infty} \int_{s(n)}^{t(n)} |u'_{\varepsilon_n, \tau_n}|(r) dr \leq \int_s^t A(r) dr \quad (17)$$

for any  $s, t \in [0, T]$ . This estimate and the pre-compactness of the family  $\bar{u}_{\varepsilon_n, \tau_n}$  allow to use a Ascoli-Arzelà argument (see e.g. [3, Proposition 3.3.1]) to obtain the existence of a function  $u$  pointwise limit of a further subsequence of  $\bar{u}_{\varepsilon_n, \tau_n}(t)$ . Since (11) holds, also  $\tilde{u}_{\varepsilon_n, \tau_n}(t)$  converges to  $u(t)$  for any  $t \in [0, T]$ . Since (16) is in force, we can extract for any  $t \in [0, T] \setminus E$  a ( $t$ -dependent) sequence  $n_k \rightarrow +\infty$  such that

$$\lim_{k \rightarrow +\infty} |\partial \phi_{\varepsilon_{n_k}}|(\tilde{u}_{\varepsilon_{n_k}, \tau_{n_k}}(t)) = \liminf_{n \rightarrow +\infty} |\partial \phi_{\varepsilon_n}|(\tilde{u}_{\varepsilon_n, \tau_n}(t)) < +\infty.$$

Applying (H) to  $\tilde{u}_{\varepsilon_{n_k}, \tau_{n_k}}(t)$ , for  $t \in [0, T] \setminus E$  we get

$$\phi(u(t)) = \lim_{k \rightarrow +\infty} \phi_{\varepsilon_{n_k}, \tau_{n_k}}(\tilde{u}_{\varepsilon_{n_k}, \tau_{n_k}}(t)) = \lim_{n \rightarrow +\infty} \phi_{\varepsilon_n, \tau_n}(\tilde{u}_{\varepsilon_n, \tau_n}(t)) = \varphi(t) \quad (18)$$

$$|\partial \phi|(u(t)) \leq \lim_{k \rightarrow +\infty} |\partial \phi_{\varepsilon_{n_k}}|(\tilde{u}_{\varepsilon_{n_k}, \tau_{n_k}}(t)) = \liminf_{n \rightarrow +\infty} |\partial \phi_{\varepsilon_n}|(\tilde{u}_{\varepsilon_n, \tau_n}(t)). \quad (19)$$

It remains to prove that  $u$  is a curve of maximal slope for  $\phi$ . Passing to the limit in (17) it follows that  $u \in AC^2([0, T]; X)$  and that for almost all  $t \in [0, T]$   $|u'(t)| \leq A(t)$ . The weak convergence ensures that

$$\liminf_{n \rightarrow +\infty} \int_{s(n)}^{t(n)} |u'_{\varepsilon_n, \tau_n}|^2(r) dr \geq \int_s^t A^2(r) dr \geq \int_s^t |u'|^2(r) dr. \quad (20)$$

Estimates (8) and (19), and an application of Fatou's Lemma imply

$$\liminf_{n \rightarrow +\infty} \int_{s(n)}^{t(n)} |G_{\varepsilon_n, \tau_n}|^2(r) dr \geq \liminf_{n \rightarrow +\infty} \int_{s(n)}^{t(n)} |\partial \phi_{\varepsilon_n}|^2(\tilde{u}_{\varepsilon_n, \tau_n}(r)) dr \geq \int_s^t |\partial \phi|^2(u(r)) dr. \quad (21)$$

By the non-increasing monotonicity of  $\phi_{\varepsilon_n}(\tilde{u}_{\varepsilon_n, \tau_n}(\cdot))$  we have the inequalities  $\phi_{\varepsilon_n}(u_{\varepsilon_n, \tau_n}^{i_n}) \geq \phi_{\varepsilon_n}(\tilde{u}_{\varepsilon_n, \tau_n}(s))$  and  $\phi_{\varepsilon_n}(u_{\varepsilon_n, \tau_n}^{j_n}) \leq \phi_{\varepsilon_n}(\tilde{u}_{\varepsilon_n, \tau_n}(t))$ , so that, also using (20), (21) and (18), from (9) we obtain

$$\varphi(s) - \varphi(t) \geq \frac{1}{2} \int_s^t |u'|^2 dr + \frac{1}{2} \int_s^t |\partial \phi|^2(u(r)) dr, \quad (22)$$

where  $\phi(u(t)) = \varphi(t)$  in  $[0, T] \setminus E$ .

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